

Definite Integral

$$\int_a^b f(x) dx = \lim_{\substack{\max \Delta x_k \\ \rightarrow 0}} \sum_{k=1}^n f(x_k^*) \Delta x_k$$

$$\text{Area} = \lim_{n \rightarrow \infty} \sum_{k=1}^n f(x_k^*) \Delta x_k$$



$f(x)$ is the rate of change of area function $A(x)$.

6.6 Fundamental Theorem of Calculus

$$\int_a^b f(x) dx = F(b) - F(a)$$

where $F(x)$ is

Any antiderivative
of $f(x)$.

i.o.w. $F(x) = \int f(x) dx$

Ex:

① find $\int x^2 dx$

$$\int_0^1 x^2 dx = \frac{x^3}{3} + C$$

② evaluate between



$$\left(\frac{x^3}{3} + C \right) \Big|_0^1 =$$

$$\left(\frac{1^3}{3} + C \right) - \left(\frac{0^3}{3} + C \right) = \frac{1}{3}$$

Recall * Area - in a question is always positive

* "signed area" - the definite integral of a function that is negative on an interval will be negative.

$$\int_a^b f'(x) dx = f(b) - f(a)$$

* $\int_a^b f(x) dx = F(b) - F(a)$ where $F(x)$ is any antiderivative of $f(x)$.

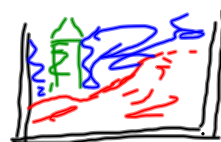
i.e. $\int_a^b f(x) dx = \left[\int f(x) dx \right]_a^b$

* $\int_a^b f(x) dx = - \int_b^a f(x) dx$

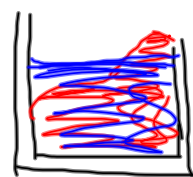
★ is there any difference between
 $\int_a^b f(x) dx$ and $\int_a^b f(t) dt$?
 exactly $f(x) = x^2 + 1$ and $f(t) = t^2 + 1$?

★ simplified area idea

Mean Value Theorem for integrals.



f continuous $\Rightarrow \exists c$ in $[a, b]$
 such that $\int_a^b f(x) dx = f(c) [b-a]$
there exists



\Rightarrow preview of coming attractions.
 the average value of a function

will be $\frac{1}{b-a} \int_a^b f(x) dx$

Bob: semi-definite integral

$$\int_a^{x^2} f(t) dt$$

$$\frac{d}{dx} \left(\frac{x^2}{2} - 2 \right) = x$$

$$\frac{d}{dx} \int_2^x x dx = \frac{d}{dx} \left(\frac{x^2}{2} \Big|_2^x \right)$$

$$\begin{aligned}
 \frac{d}{dx} \int_2^{x^2} t \, dt &= \frac{d}{dx} \left(\frac{t^2}{2} \Big|_2^{x^2} \right) \\
 &= \frac{d}{dx} \left(\frac{x^4}{2} - \frac{4}{2} \right) = \frac{4x^3}{2} = 2x^3
 \end{aligned}$$

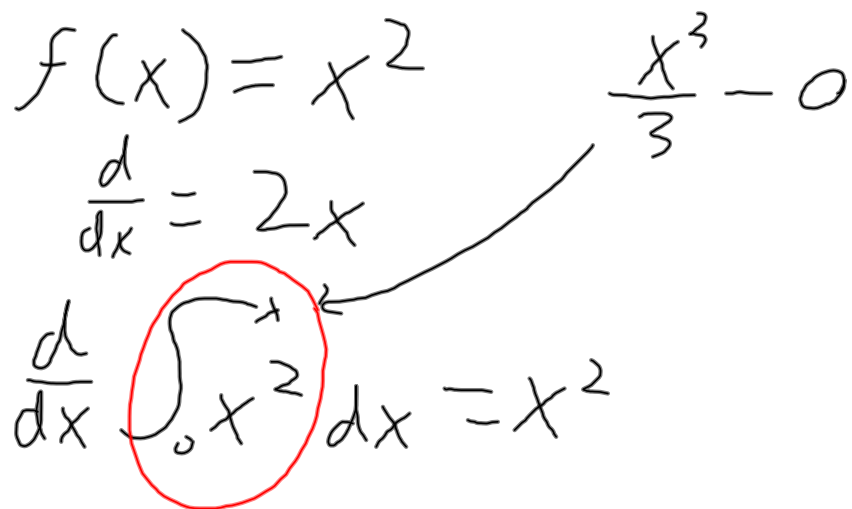
$$\frac{d}{dx} \left(\int_2^{x^2} t \, dt \right) = x^2 (2x)$$

$$\begin{aligned}
 &\rightarrow t \Big|_{t=x^2} \cdot \frac{d}{dx}(x^2) \\
 &\quad (x^2)(2x)
 \end{aligned}$$

$$\frac{d}{dx} \int_a^{g(x)} f(x) dx = \left. \frac{d}{dx} \left(\int_a^x f(x) dx \right) \right|_{x=g(x)} \cdot g'(x)$$

outside: $\int_a^x f(x) dx$
inside: $g(x)$

$$\frac{d}{dx} (r(s(x))) = r'(s(x)) \cdot s'(x) = f(g(x)) \cdot g'(x)$$

$$\begin{aligned} f(x) &= x^2 \\ \frac{d}{dx} &= 2x \\ \frac{d}{dx} \int_0^x x^2 dx &= x^2 \end{aligned} \quad \frac{x^3}{3} - 0$$


6.6/49

$$\frac{d}{dx} \left(\int_1^x \sin(\sqrt{t}) dt \right)$$

$$\sin(\sqrt{x})$$

⑥

$$\frac{d}{dx} \int_0^x e^{t^2} dt$$

$$e^{x^2}$$

Recall

$$\int_a^b f(x) dx = \lim_{\max \Delta x \rightarrow 0} \sum_{k=1}^n f(x_k^*) \Delta x_k$$

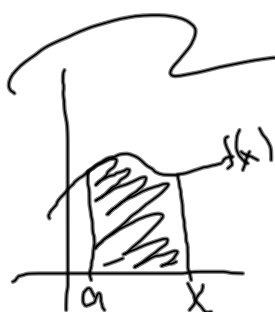
Definite
Integral
6-5

and

$$\text{Area} = \lim_{n \rightarrow \infty} \sum_{k=1}^n f(x_k^*) (\Delta x_k)$$

6.4
def'n of area

and



$f(x)$ is the derivative of
the area function $A(x)$

6.2 & 6.1

[which describes the area under $f(x)$ from a to x]

I.e. \equiv Id est

"that is"

e.g. \equiv exempli gratia

for example...

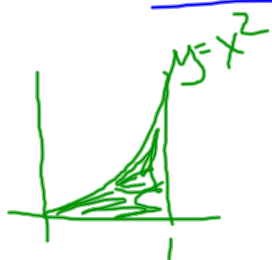
6.6 Fundamental Theorem of Calculus

$$\int_a^b f(x) dx = F(b) - F(a)$$

where $F(x)$ is ANY
antiderivative of $f(x)$.

i.o.w.

$$F(x) = \int f(x) dx$$



$$\int_0^1 x^2 dx =$$

① find an antiderivative

$$\int x^2 dx = \frac{x^3}{3} + c$$

② evaluate between 0 & 1

$$\left(\frac{x^3}{3} + c \right) \Big|_0^1 = \left(\frac{1^3}{3} + c \right) - \left(\frac{0^3}{3} + c \right) \\ = \frac{1}{3}$$

6.6 examples

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$$\int_{-\frac{\pi}{2}}^{\frac{\pi}{2}} \sin x \, dx$$

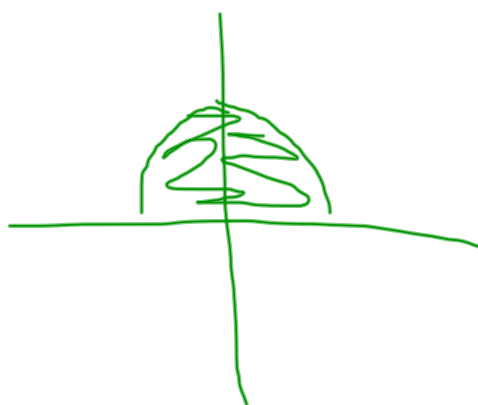
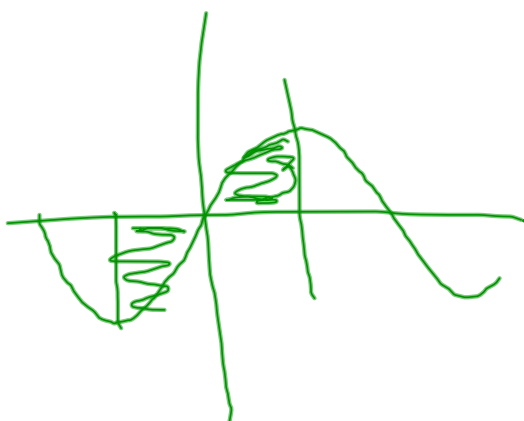
$$\int_{-\frac{\pi}{2}}^{\frac{\pi}{2}} \cos x \, dx$$

$$\textcircled{1} \int \sin x \, dx = -\cos x + C$$

$$\textcircled{1} \int \cos x \, dx = \sin x + C$$

$$\begin{aligned} \textcircled{2} \int_{-\frac{\pi}{2}}^{\frac{\pi}{2}} \sin x \, dx &= (-\cos x) \Big|_{-\frac{\pi}{2}}^{\frac{\pi}{2}} \\ &= -\cos\left(\frac{\pi}{2}\right) - \left(-\cos\left(-\frac{\pi}{2}\right)\right) \\ &= -0 + 0 = 0 \end{aligned}$$

$$\begin{aligned} \textcircled{2} \int_{-\frac{\pi}{2}}^{\frac{\pi}{2}} \cos x \, dx &= (\sin x) \Big|_{-\frac{\pi}{2}}^{\frac{\pi}{2}} \\ &= \left(\sin\frac{\pi}{2}\right) - \left(\sin\left(-\frac{\pi}{2}\right)\right) \\ &= 1 - (-1) = 2 \end{aligned}$$



6.6 examples

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$$\int_0^{\frac{\pi}{2}} \sin x \, dx$$



$$= (-\cos x) \Big|_0^{\frac{\pi}{2}}$$

$$= (-\cos(\frac{\pi}{2})) - (-\cos(0))$$

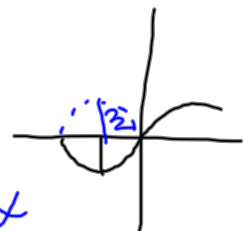
$$0 + 1 = 1$$

$$\int_{-\frac{\pi}{2}}^0 |\sin x| \, dx$$

$$= \int_{-\frac{\pi}{2}}^0 -\sin x \, dx$$

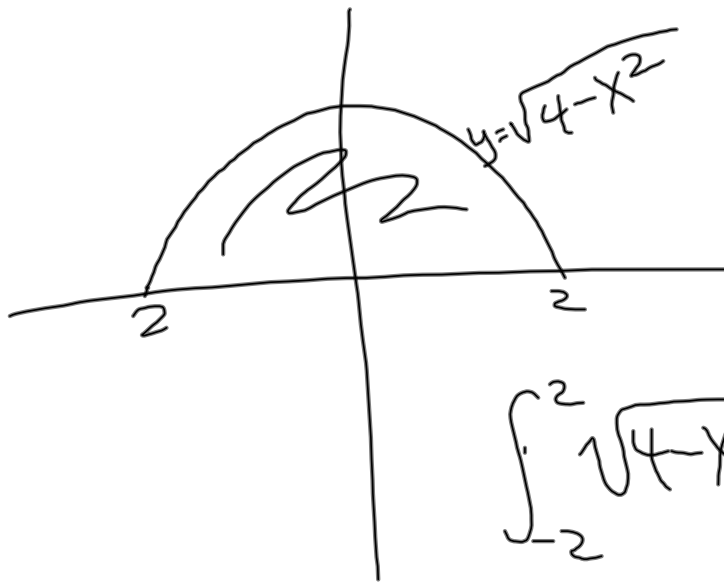
$$= (\cos x) \Big|_{-\frac{\pi}{2}}^0$$

$$(\cos 0) - (\cos(-\frac{\pi}{2})) = 1 - 0 = 1$$



6.6 examples

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$$\int_{-2}^2 \sqrt{4 - x^2} dx$$

Recall

* Area - always positive


* the definite integral of a function (over an interval) where the values of that function are negative is a negative number.

$$\boxed{\int_a^b f'(x) dx = f(b) - f(a)}$$

* $\int_a^b f(x) dx = F(b) - F(a)$ where $F(x)$ is any antiderivative

$$\text{i.e. } \int_a^b f(x) dx = \left[\int f(x) dx \right]_a^b$$

$$* \int_a^b f(x) dx = - \int_b^a f(x) dx$$

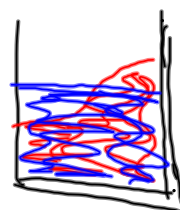
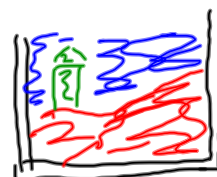
* Is there any difference between $\int_a^b f(x) dx$ and $\int_a^b f(t) dt$? 

basically the same question as
"are $f(x) = x^2 + 1$ and $f(t) = t^2 + 1$ the same f?"

* Simplified area idea

Mean Value Theorem for integrals

f continuous $\Rightarrow \exists c$ in $[a, b]$
Such that $\int_a^b f(t) dt = f(c) [b-a]$



preview of coming attractions

we are going to define the
average value of a function

$$= \frac{1}{b-a} \int_a^b f(x) dx$$

Bob: semi-definite integral



$$\int_a^x f(t) dt = F(x) - F(a)$$

where $F(x)$ is any antiderivative of $f(x)$. i.e. $F(x) = \int f(x) dx$

$$\frac{d}{dx} \left(\int_a^x f(t) dt \right) = F'(x) - \frac{d}{dx} (F(a))$$
$$= f(x)$$

$$\int_2^x t \, dt = \left(\frac{t^2}{2} \right) \Big|_2^x = \frac{x^2}{2} - \frac{2^2}{2}$$



$$\frac{d}{dx} \left(\int_2^x t \, dt \right) = \frac{d}{dx} \left(\frac{x^2}{2} - 2 \right) = x$$

$$\frac{d}{dx} \int_2^{x^2} t \, dt = \frac{d}{dx} \left(\frac{t^2}{2} \right) \Big|_2^{x^2} = \frac{d}{dx} \left(\frac{(x^2)^2}{2} - \frac{2^2}{2} \right)$$

$$x \mapsto x^2 \mapsto \int_2^{x^2} t \, dt$$

$$= \frac{d}{dx} \left(\frac{x^4}{2} - 2 \right) = 2x^3$$

COMPOSI

$$\frac{d}{dx} \left(\int_2^{x^2} t \, dt \right) = (x^2) \frac{d}{dx} (x^2) = x^2 (2x) = 2x^3$$

$$\hookrightarrow \frac{d}{dx} \left(\int_2^{x^2} t \, dt \right) \Big|_{u=x^2} \cdot \frac{d}{dx} (x^2)$$

6.6 examples

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6.6 examples

2010-11-29 Pd 3

